2016-FRR題庫分享，2016-FRR學習資料

我們Fast2test確保你第一次嘗試通過考試，取得該認證專家的認證。因為我們Fast2test提供給你配置最優質的類比GARP的2016-FRR的考試考古題，將你一步一步帶入考試準備之中，我們Fast2test提供我們的保證，我們Fast2test GARP的2016-FRR的考試試題及答案保證你成功。

根據最新的擬真試題資訊，GARP 2016-FRR 認證擬真試題更新了，該擬真試題評估的適當性和資料的品質進行資料集成的積極性。本擬真試題已經幫助很多的考生順利通過 2016-FRR 考試，獲取證書。GARP 2016-FRR 認證擬真試題是有經驗的專家根據最新的考試指南編訂，經過很多次測驗適合全球考生使用，考生可以享受一年更新服務。考生可以參照最新的 2016-FRR 認證部分模擬試題。

>> 2016-FRR題庫分享 <<

值得信賴的GARP 2016-FRR：Financial Risk and Regulation (FRR) Series題庫分享 - 優秀的Fast2test 2016-FRR學習資料

Fast2test感到最自豪的是能幫助考生通過很難的GARP 2016-FRR考試，我們過去五年的成功率極高，可以讓您在職業生涯里有更好的發展前景。2016-FRR是IT專業人士的首選學習資料，特別是那些想自己在工作中有所提供的人。我們的所有產品還不定期推出折扣優惠活動，給考生提供最有效的GARP 2016-FRR考試學習資料。還提供完善的售后服務給顧客，購買2016-FRR考古題的顧客可以享受一年的免費更新。

全球風險專業人員協會（GARP）是一個非營利組織，旨在增強全球風險專業人員的知識和技能。 GARP實現此目標的方式之一是通過其認證計劃。 GARP提供的最受歡迎，最受尊敬的認證之一是《財務風險與法規》系列。

最新的 Financial Risk and Regulation 2016-FRR 免費考試真題 (Q73-Q78):

問題 #73
For non-retail exposures, which one of the following factors must be determined by a bank when using the Foundation Internal Ratings-Based Approach?

- A. M (Maturity)
- B. PD (Probability of Default)
- C. EAD (Exposure at Default)
- D. LGD (Loss Given Default)

答案：B

解題說明：
Comprehensive and Detailed In-Depth Explanation:
Under Basel II's Foundation Internal Ratings-Based (FIRB) Approach for non-retail exposures (e.g., corporate loans), banks are required to estimate the Probability of Default (PD) internally, while the Basel framework provides supervisory estimates for Loss

Given Default (LGD), Exposure at Default (EAD), and Maturity (M). PD represents the likelihood of an obligor defaulting within a year and is a key input into the risk-weighted asset (RWA) calculation. The FIRB approach balances bank-specific inputs with standardized parameters, distinguishing it from the Advanced IRB approach, where banks also estimate LGD and EAD.
Reference:BCBS, "Basel II: International Convergence of Capital Measurement and Capital Standards," June 2006, para. 245-250; GARP FRR Study Notes, Credit Risk Section.

問題 #74
A bank customer expecting to pay its Brazilian supplier BRL 100 million asks Alpha Bank to buy Australian dollars and sell Brazilian reals. Alpha bank does not hold reals so it asks for a quote to buy Brazilian reals in the market. The market rate is 100. The bank quotes a selling rate of 101 to its customer and sells the real at this quoted price. Then the bank immediately buys the real at the market rate and completes foreign exchange matched transaction. What is the impact of this transaction on the bank's risk profile?

- A. This transaction eliminates operational risk.
- B. This transaction eliminates credit risk.
- C. This transaction eliminates market risk.
- D. This transaction eliminates counterparty risk.

答案：C

解題說明：
When Alpha Bank completes a foreign exchange matched transaction, it buys Brazilian reals in the market immediately after selling them to the customer, thus matching the position. This process eliminates market risk as the bank is no longer exposed to fluctuations in the exchange rate between the Australian dollar and the Brazilian real.
* Customer Transaction:
* Alpha Bank sells BRL 100 million to the customer and receives AUD 1,010,000.
* Market Transaction:
* Alpha Bank immediately buys BRL 100 million in the market at the rate of 100, paying AUD 1,000,000.
By matching its position, the bank ensures that it is not exposed to changes in the exchange rate, thereby eliminating market risk.
ReferencesSource: How Finance Works

問題 #75
Which one of the following four exotic option types has another option as its underlying asset, and as a result of its construction is generally believed to be very difficult to model?

- A. Chooser options
- B. Compound options
- C. Spread options
- D. Binary options

答案：B

解題說明：
Compound options are exotic options that have another option as their underlying asset, making them particularly complex to model. The complexity arises because the value of a compound option is derived from another option, which is already a derivative with its own set of valuation challenges. This nested structure introduces multiple layers of volatility and dependencies that are difficult to predict and model accurately using standard option pricing models.

問題 #76
Which one of the following four options correctly identifies the core difference between bonds and loans?

- A. These instruments receive a different legal treatment.
- B. These instruments have different pricing drivers.
- C. These instruments are subject to different credit counterparty regulations.
- D. These instruments cannot be used to estimate credit capital under provisions of the Basel II Accord.

答案：A

解題說明：
* Bonds and loans are fundamentally different in their legal structures and treatment. Bonds are typically issued in the public markets and are subject to securities laws and regulations, while loans are generally private agreements between a borrower and a lender.
* Both instruments can be used to estimate credit capital under Basel II provisions, so option C is incorrect.
* The pricing drivers for bonds and loans can overlap significantly, such as interest rates and credit risk, so option B is not the core difference.
* Both bonds and loans can be subject to credit counterparty regulations, making option D incorrect.
References:
How Finance Works: "The core difference between bonds and loans lies in their legal treatment and issuance processes."

問題 #77
Which one of the following four alternatives lists the three most widely traded currencies on the global foreign exchange market, as of April 2007, in the decreasing order of market share? EUR is the abbreviation of the European euro, JPY is for the Japanese yen, and USD is for the United States dollar, respectively.

- A. USD, EUR, JPY
- B. EUR, USD, JPY
- C. USD, JPY, EUR
- D. JPY, EUR, USD

答案：A

解題說明：
As of April 2007, the three most widely traded currencies on the global foreign exchange market in decreasing order of market share were the United States dollar (USD), the European euro (EUR), and the Japanese yen (JPY). This ranking reflects the liquidity and trading volume associated with each currency, with the USD being the most traded, followed by the EUR and then the JPY.
References:Information confirming the ranking of the three most widely traded currencies can be found in financial market reports and historical data from financial institutions that track foreign exchange volumes.

問題 #78
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